

EXHIBIT 42

SEC Ex. 485

From: Bhatt, Samir [samir.bhatt@credit-suisse.com]

Sent: Monday, January 08, 2007 10:12 AM

To: 'Khan, Sohail [CIB-FI]'

Subject: RE: List of CDOs

thanks - just called you on this - am trying to line up John and Andy to sit down and discuss this morning. I've seen some of these names trade in the 200's prior to year end

From: Khan, Sohail [CIB-FI] [mailto:sohail.khan@citigroup.com]

Sent: Monday, January 08, 2007 9:58 AM

To: samir.bhatt@credit-suisse.com

Subject: FW: List of CDOs

Importance: High

I've got the desk to focus on this ahead of all the lists that are expected to come out this week. Lets try and firm this up in the next few hours so we can lock up our capacity. Whats the average spread you would like to execute these on.

If we can get this done, we're pretty much done on 50% of the portfolio (250mm) off the bat.

Pl advise ASAP.

-----Original Message-----

From: Carosielli, Brian R [CIB-GFI]

Sent: Monday, January 08, 2007 9:55 AM

To: Khan, Sohail [CIB-FI]

Cc: 'cdottradingdesk@ivo.smb.com'

Subject: FW: List of CDOs

Here are the names where we would like to buy protection from CSAC.

ACABS 2006-2

BALDW 2006-4A

BAYF 2006-1A

BFCGE 2006-1A

Buchanan 2006-1

CACDO 2006-1A

CAMBR 5A

CETUS 2006-2A

CETUS 2006-3A

JACKS 2006-4A

MKP 6A

LCERT 2006-1A

TABS 2006-5A

TABS 2006-6A

OCTAN 2006-1A

OCTAN 2006-2

ORIN 2006-1

ORIN 2006-2A

PYXIS 2006-1A

DGCDO 2006-2A

CRNMZ 2006-2A

LBRAC 2006-1A

VELA 2006-1A

MNPT 2006-2A

SCORP 2006-1A

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